

Optimising radio interferometric imaging with compressive sensing

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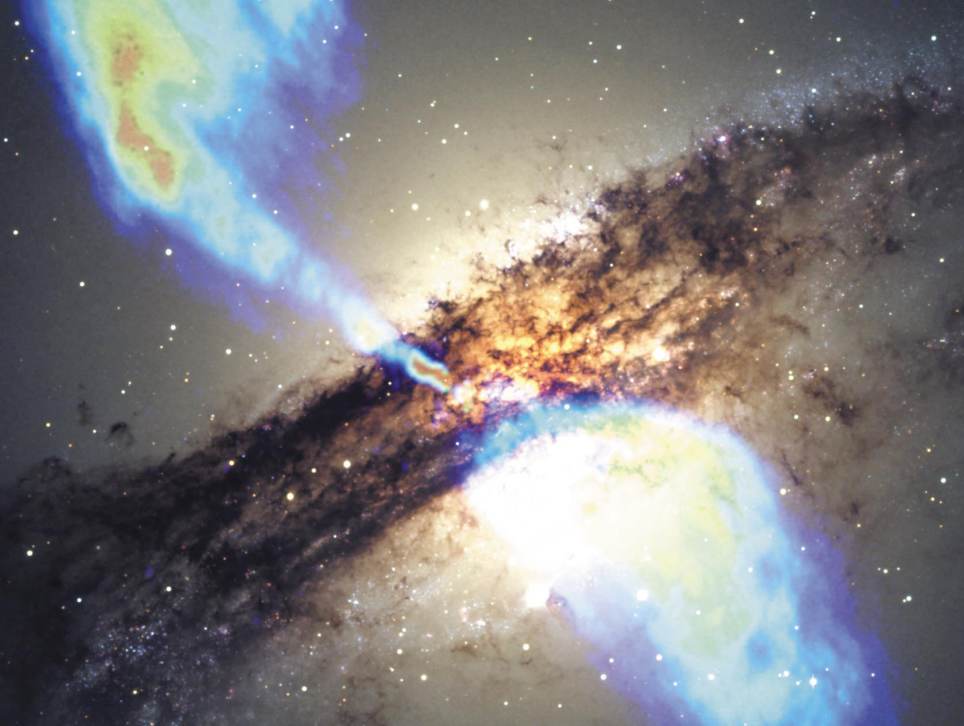
*Mullard Space Science Laboratory (MSSL)
University College London (UCL)*

In collaboration with Laura Wolz, Filipe Abdalla, Rafael Carrillo & Yves Wiaux

Experimental Design and Big Data, University of Warwick, May 2015

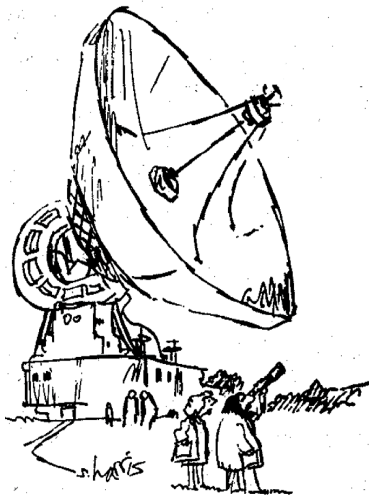








Radio telescopes are big!



“Just checking.”



Radio telescopes are big!



Radio interferometric telescopes



Next-generation of radio interferometry rapidly approaching

- Square Kilometre Array (SKA) construction scheduled to begin 2018.
- Many other pathfinder telescopes under construction, *e.g.* LOFAR, ASKAP, MeerKAT, MWA.
- Broad range of science goals.
- New modelling and imaging techniques required to ensure the next-generation of interferometric telescopes reach their full potential.



Figure: Artist impression of SKA dishes. [Credit: SKA Organisation]

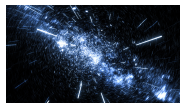


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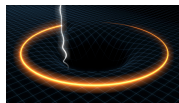
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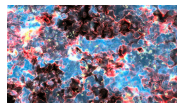
(a) Dark-energy



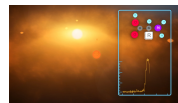
(b) GR



(c) Cosmic magnetism



(d) Epoch of reionization



(e) Exoplanets

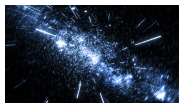
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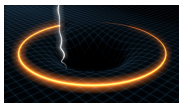
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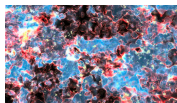
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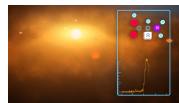
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The SKA poses a considerable big-data challenge

Astronomical Data Deluge


Square Kilometre Array

-  **€1.5b** + A €1.5 billion global science project
-  + Astronomers and engineers from more than 70 institutes in 20 countries
-  **3000** + 3000 dishes, each 15m wide
-  + Using enough optical fibre to wrap twice around the Earth
-  **1,000,000 m²** + A combined collecting area of about one square kilometre

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In excess of 1 Exabyte of raw data in a single day - more than the entire daily internet traffic

Megadata

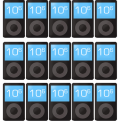


IBM Information Intensive Framework


A prototype software architecture to manage the megadata generated by SKA



- + Automated data classification = faster with fewer errors
- + Guided search = easier access for scientists and non-scientists alike
- + Frees researchers to be more productive and creative




Enough raw data to fill over 15 million 64GB iPods every day








Top image: SPDO/Swinburne Astronomy Productions

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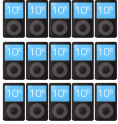


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Outline

- 1 Compressive sensing
 - Introduction
 - Analysis vs synthesis
 - Bayesian interpretations
- 2 Interferometric imaging with compressive sensing
 - Imaging
 - SARA
 - Continuous visibilities
- 3 Optimising telescope configurations
 - Spread spectrum effect
 - Simulations



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Compressive sensing

“Nothing short of revolutionary.”

– National Science Foundation

- Developed by Candes *et al.* 2006 and Donoho 2006 (and others).
- Although many underlying ideas around for a long time.
- Exploits the **sparsity** of natural signals.



(a) Emmanuel Candes



(b) David Donoho



Compressive sensing

- Mystery of JPEG compression.
- Move compression to the acquisition stage → compressive sensing.
- Acquisition versus imaging.



Figure: TIFF (uncompressed) vs JPEG (compressed)



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An introduction to compressive sensing

Operator description

- Linear operator (linear algebra) representation of **signal decomposition**:

$$x(t) = \sum_i \alpha_i \Psi_i(t) \quad \rightarrow \quad \mathbf{x} = \sum_i \Psi_i \alpha_i = \begin{pmatrix} | \\ \Psi_0 \\ | \end{pmatrix} \alpha_0 + \begin{pmatrix} | \\ \Psi_1 \\ | \end{pmatrix} \alpha_1 + \dots \quad \rightarrow \quad \boxed{\mathbf{x} = \Psi \alpha}$$

- Linear operator (linear algebra) representation of **measurement**:

$$y_i = \langle x, \Phi_j \rangle \quad \rightarrow \quad \mathbf{y} = \begin{pmatrix} - \Phi_0 - \\ - \Phi_1 - \\ \vdots \end{pmatrix} \mathbf{x} \quad \rightarrow \quad \boxed{\mathbf{y} = \Phi \mathbf{x}}$$

- Putting it together:

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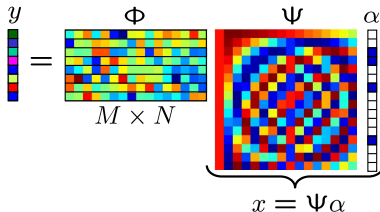
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An introduction to compressive sensing

Promoting sparsity via ℓ_1 minimisation

- Ill-posed inverse problem:

$$y = \Phi x + n = \Phi \Psi \alpha + n$$

- Solve by imposing a regularising prior that the signal to be recovered is sparse in Ψ , i.e. solve the following ℓ_0 optimisation problem:

$$\alpha^* = \arg \min_{\alpha} \|\alpha\|_0 \text{ such that } \|y - \Phi \Psi \alpha\|_2 \leq \epsilon$$

where the signal is synthesising by $x^* = \Psi \alpha^*$.

- Recall norms given by:

$$\|\alpha\|_0 = \text{no. non-zero elements} \quad \|\alpha\|_1 = \sum_i |\alpha_i| \quad \|\alpha\|_2 = \left(\sum_i |\alpha_i|^2 \right)^{1/2}$$

- Solving this problem is **difficult** (combinatorial).
- Instead, solve the ℓ_1 optimisation problem (convex):

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An introduction to compressive sensing

Union of subspaces

- Space of sparse vectors given by the **union of subspaces** aligned with the coordinate axes.

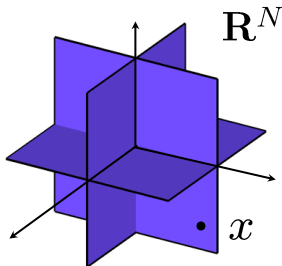


Figure: Space of the sparse vectors [Credit: Baraniuk]



An introduction to compressive sensing

Restricted isometry property (RIP)

- Solutions of ℓ_0 and ℓ_1 problems often the same.

- Restricted isometry property (RIP):

$$(1 - \delta_{2K})\|x_1 - x_2\|_2^2 \leq \|\Theta x_1 - \Theta x_2\|_2^2 \leq (1 + \delta_{2K})\|x_1 - x_2\|_2^2,$$

for K -sparse x_1 and x_2 , where $\Theta = \Phi\Psi$.

- Measurement must preserve geometry of sets of sparse vectors.



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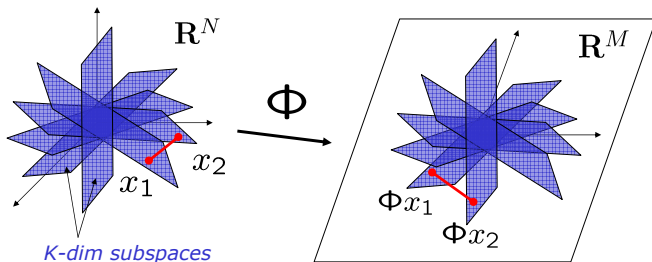


Figure: Measurement must preserve geometry of sets of sparse vectors. [Credit: Baraniuk]



An introduction to compressive sensing

Intuition

- Solutions of ℓ_0 and ℓ_1 problems often the same.
- Geometry of ℓ_0 , ℓ_2 and ℓ_1 problems.

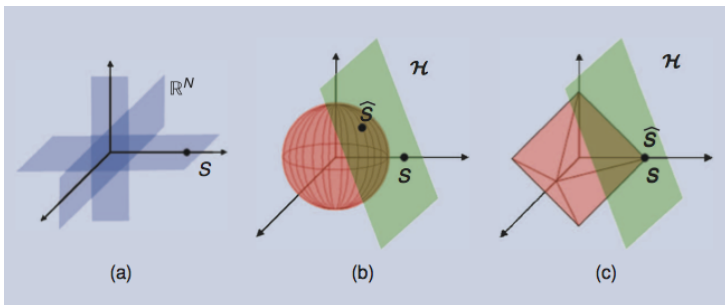


Figure: Geometry of (a) ℓ_0 (b) ℓ_2 and (c) ℓ_1 problems. [Credit: Baraniuk (2007)]



An introduction to compressive sensing

Coherence

- In the absence of noise, compressed sensing is **exact!**
- Number of measurements required to achieve exact reconstruction is given by

$$M \geq c\mu^2 K \log N,$$

where K is the sparsity and N the dimensionality.

- The coherence between the measurement and sparsity basis is given by

$$\mu = \sqrt{N} \max_{i,j} |\langle \Psi_i, \Phi_j \rangle|.$$

- Robust to noise.



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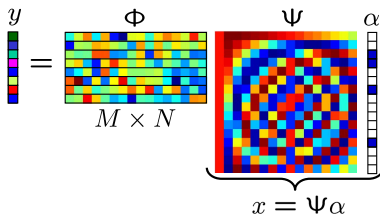
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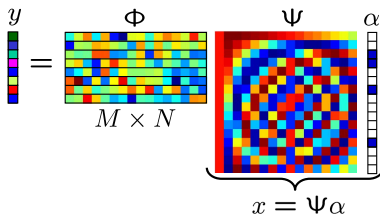
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Analysis vs synthesis

- Many **new developments** (e.g. analysis vs synthesis, structured sparsity).
- Typically sparsity assumption is justified by analysing example signals in terms of atoms of the dictionary.
- But this is different to synthesising signals from atoms.
- Suggests an **analysis-based** framework (Elad *et al.* 2007, Nam *et al.* 2012):

$$x^* = \arg \min_x \|\Omega x\|_1 \text{ such that } \|y - \Phi x\|_2 \leq \epsilon.$$

analysis

- Contrast with **synthesis-based** approach:

$$x^* = \Psi \cdot \arg \min_{\alpha} \|\alpha\|_1 \text{ such that } \|y - \Phi \Psi \alpha\|_2 \leq \epsilon.$$

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- For **orthogonal bases** $\Omega = \Psi^\dagger$ and the two approaches are **identical**.



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Analysis vs synthesis

Comparison

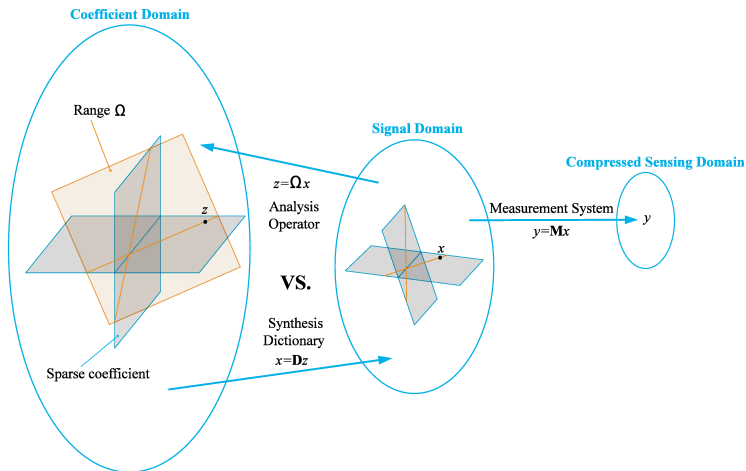


Figure: Analysis- and synthesis-based approaches [Credit: Nam *et al.* (2012)].



Analysis vs synthesis

Comparison

- **Synthesis-based approach is more general, while analysis-based approach more restrictive.**
- The more restrictive analysis-based approach may make it more robust to noise.
- The greater descriptive power of the synthesis-based approach may provide better signal representations (too descriptive?).



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Bayesian interpretations

One Bayesian interpretation of the synthesis-based approach

- Consider the inverse problem:

$$\mathbf{y} = \Phi\Psi\boldsymbol{\alpha} + \mathbf{n}.$$

- Assume Gaussian noise, yielding the likelihood:

$$P(\mathbf{y} | \boldsymbol{\alpha}) \propto \exp\left(-\frac{\|\mathbf{y} - \Phi\Psi\boldsymbol{\alpha}\|_2^2}{2\sigma^2}\right).$$

- Consider the Laplacian prior:

$$P(\boldsymbol{\alpha}) \propto \exp\left(-\beta\|\boldsymbol{\alpha}\|_1\right).$$

- The maximum *a-posteriori* (MAP) estimate (with $\lambda = 2\beta\sigma^2$) is

$$\mathbf{x}_{\text{MAP-Synthesis}}^* = \Psi \cdot \arg \max_{\boldsymbol{\alpha}} P(\boldsymbol{\alpha} | \mathbf{y}) = \Psi \cdot \arg \min_{\boldsymbol{\alpha}} \|\mathbf{y} - \Phi\Psi\boldsymbol{\alpha}\|_2^2 + \lambda\|\boldsymbol{\alpha}\|_1.$$

synthesis

- One possible Bayesian interpretation!
- Signal may be ℓ_0 -sparse, then solving ℓ_1 problem finds the correct ℓ_0 -sparse solution!



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$$\mathbf{x}_{\text{MAP-Synthesis}}^* = \Psi \cdot \arg \max_{\boldsymbol{\alpha}} P(\boldsymbol{\alpha} | \mathbf{y}) = \Psi \cdot \arg \min_{\boldsymbol{\alpha}} \|\mathbf{y} - \Phi\Psi\boldsymbol{\alpha}\|_2^2 + \lambda\|\boldsymbol{\alpha}\|_1.$$

synthesis

- One possible Bayesian interpretation!
- Signal may be ℓ_0 -sparse, then solving ℓ_1 problem finds the correct ℓ_0 -sparse solution!



Bayesian interpretations

One Bayesian interpretation of the synthesis-based approach

- Consider the inverse problem:

$$\mathbf{y} = \Phi\Psi\boldsymbol{\alpha} + \mathbf{n}.$$

- Assume Gaussian noise, yielding the likelihood:

$$P(\mathbf{y} | \boldsymbol{\alpha}) \propto \exp\left(-\frac{\|\mathbf{y} - \Phi\Psi\boldsymbol{\alpha}\|_2^2}{2\sigma^2}\right).$$

- Consider the Laplacian prior:

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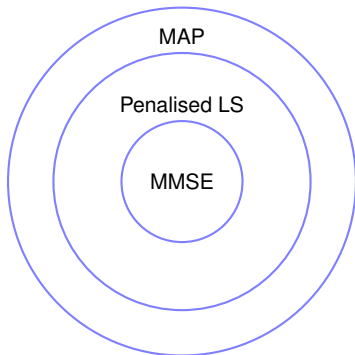
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Bayesian interpretations

Other Bayesian interpretations of the synthesis-based approach

- Other Bayesian interpretations are also possible (Gribonval 2011).
- Minimum mean square error (MMSE) estimators
 - synthesis-based estimators with appropriate penalty function, *i.e.* penalised least-squares (LS)
 - MAP estimators



Bayesian interpretations

One Bayesian interpretation of the analysis-based approach

- For the analysis-based approach, the MAP estimate is then

$$\mathbf{x}_{\text{MAP-Analysis}}^* = \arg \max_{\mathbf{x}} P(\mathbf{x} | \mathbf{y}) = \arg \min_{\mathbf{x}} \|\mathbf{y} - \Phi \mathbf{x}\|_2^2 + \lambda \|\Omega \mathbf{x}\|_1 .$$

analysis

- Identical to the synthesis-based approach if $\Omega = \Psi^\dagger$.
- But for **redundant dictionaries**, the analysis-based MAP estimate is

$$\mathbf{x}_{\text{MAP-Analysis}}^* = \Omega^\dagger \cdot \arg \min_{\gamma \in \text{column space } \Omega} \|\mathbf{y} - \Phi \Omega^\dagger \gamma\|_2^2 + \lambda \|\gamma\|_1 .$$

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- Analysis-based approach more restrictive than synthesis-based.
- Similar ideas promoted by Malsinger & Hobson (2004) in a Bayesian framework for wavelet MEM (maximum entropy method).



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Outline

- 1 Compressive sensing
 - Introduction
 - Analysis vs synthesis
 - Bayesian interpretations
- 2 Interferometric imaging with compressive sensing
 - Imaging
 - SARA
 - Continuous visibilities
- 3 Optimising telescope configurations
 - Spread spectrum effect
 - Simulations



Radio interferometric inverse problem

- The **complex visibility** measured by an interferometer is given by

$$y(\mathbf{u}, w) = \int_{D^2} A(\mathbf{l}) x(\mathbf{l}) C(\|\mathbf{l}\|_2) e^{-i2\pi\mathbf{u}\cdot\mathbf{l}} \frac{d^2\mathbf{l}}{n(\mathbf{l})},$$

visibilities

where the **w-modulation** $C(\|\mathbf{l}\|_2)$ is given by

$$C(\|\mathbf{l}\|_2) \equiv e^{i2\pi w(1-\sqrt{1-\|\mathbf{l}\|_2^2})}.$$

w-modulation

- Various assumptions are often made regarding the size of the **field-of-view**:

- Small-field with $\|\mathbf{l}\|_2 w \ll 1 \Rightarrow C(\|\mathbf{l}\|_2) \approx 1$

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Radio interferometric inverse problem

- Consider the ill-posed inverse problem of radio interferometric imaging:

$$y = \Phi x + n,$$

where y are the measured visibilities, Φ is the linear measurement operator, x is the underlying image and n is instrumental noise.

- Measurement operator $\Phi = MFCA$ may incorporate:
 - primary beam A of the telescope;
 - w -modulation modulation C ;
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Interferometric imaging: recover an image from noisy and incomplete Fourier measurements.



Interferometric imaging with compressed sensing

- Solve the interferometric imaging problem

$$y = \Phi x + n \quad \text{with} \quad \Phi = \mathbf{MFC A} ,$$

by applying a **prior on sparsity** of the signal in a **sparsifying dictionary** Ψ .

- Basis Pursuit (BP) denoising problem

$$\alpha^* = \arg \min_{\alpha} \|\alpha\|_1 \quad \text{such that} \quad \|y - \Phi \Psi \alpha\|_2 \leq \epsilon ,$$

BPDN

where the image is synthesised by $x^* = \Psi \alpha^*$.

- Total Variation (TV) denoising problem

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SARA for radio interferometric imaging

Algorithm

- Sparsity averaging reweighted analysis (**SARA**) for RI imaging (Carrillo, McEwen & Wiaux 2012)
- Consider a dictionary composed of a concatenation of orthonormal bases, i.e.

$$\Psi = \frac{1}{\sqrt{q}} [\Psi_1, \Psi_2, \dots, \Psi_q],$$

thus $\Psi \in \mathbb{R}^{N \times D}$ with $D = qN$.

- We consider the following bases: Dirac (i.e. pixel basis); Haar wavelets (promotes gradient sparsity); Daubechies wavelet bases two to eight.
 \Rightarrow concatenation of 9 bases
- Promote average sparsity by solving the reweighted ℓ_1 analysis problem:

$$\min_{\bar{x} \in \mathbb{R}^N} \|W\Psi^T \bar{x}\|_1 \quad \text{subject to} \quad \|y - \Phi \bar{x}\|_2 \leq \epsilon \quad \text{and} \quad \bar{x} \geq 0,$$

SARA

where $W \in \mathbb{R}^{D \times D}$ is a diagonal matrix with positive weights.

- Solve a sequence of reweighted ℓ_1 problems using the solution of the previous problem as the inverse weights \rightarrow approximate the ℓ_0 problem.



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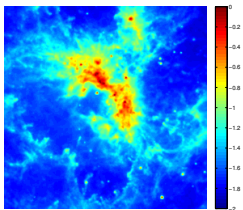
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SARA for radio interferometric imaging

Results on simulations

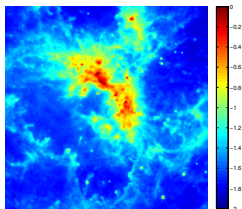


(a) Original

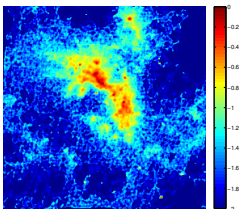


SARA for radio interferometric imaging

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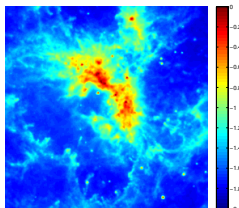


(b) "CLEAN" (SNR=16.67 dB)

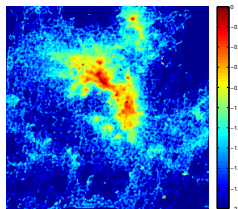


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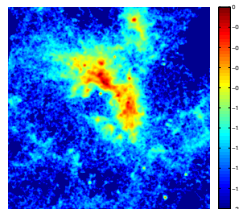
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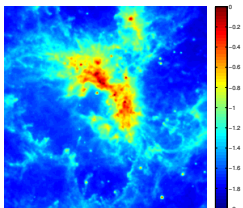


(c) "MS-CLEAN" (SNR=17.87 dB)

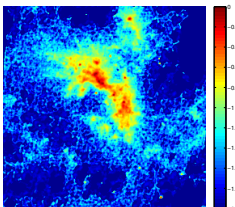


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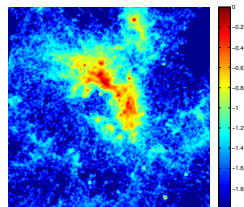
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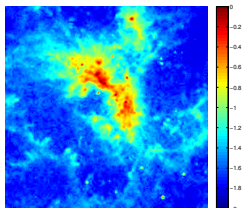
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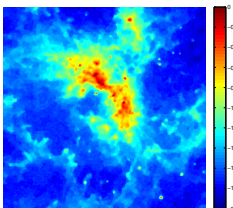
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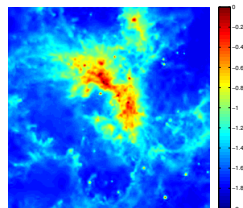
(c) "MS-CLEAN" (SNR=17.87 dB)



(d) BPD b8 (SNR=24.53 dB)



(e) TV (SNR=26.47 dB)



(f) SARA (SNR=29.08 dB)



SARA for radio interferometric imaging

Results on simulations

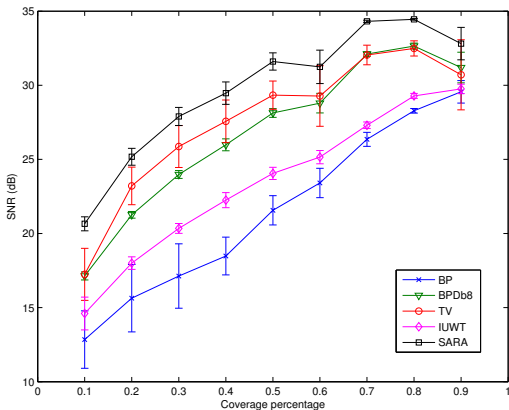


Figure: Reconstruction fidelity vs visibility coverage.



Supporting continuous visibilities

Algorithm

- Ideally we would like to model the continuous Fourier transform operator

$$\Phi = \mathbf{F}^c .$$

- But this is **impracticably slow!**
- Incorporated gridding into our CS interferometric imaging framework (Carrillo *et al.* 2013).
- Model with measurement operator

$$\Phi = \mathbf{GFDZ} ,$$

where we incorporate:

- convolutional gridding operator \mathbf{G} ;
- fast Fourier transform \mathbf{F} ;
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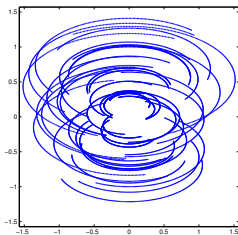
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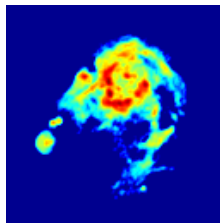


Supporting continuous visibilities

Results on simulations



(a) Coverage



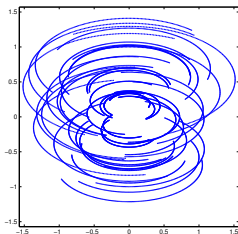
(b) M31 (ground truth)

Figure: Reconstructed images from continuous visibilities.

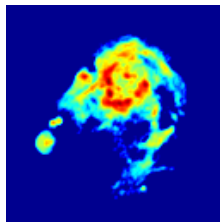


Supporting continuous visibilities

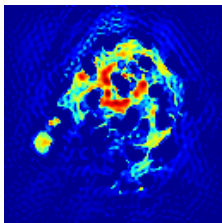
Results on simulations



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(b) M31 (ground truth)



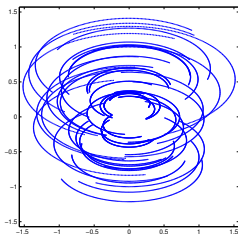
(c) "CLEAN" (SNR= 8.2dB)

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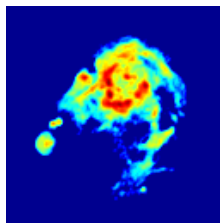


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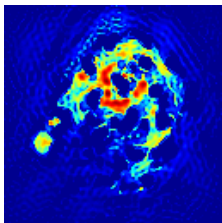
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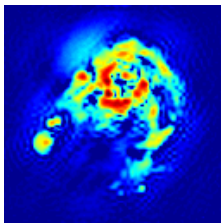
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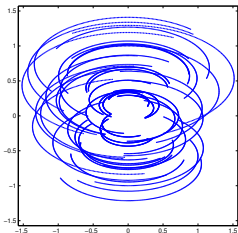
(d) "MS-CLEAN" (SNR= 11.1dB)

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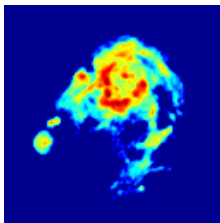


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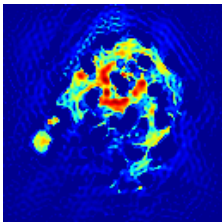
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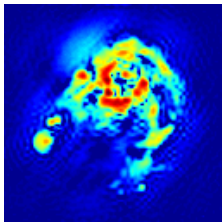
(a) Coverage



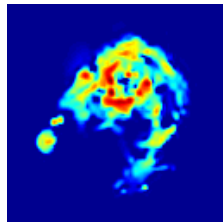
(b) M31 (ground truth)



(c) "CLEAN" (SNR= 8.2dB)



(d) "MS-CLEAN" (SNR= 11.1dB)



(e) SARA (SNR= 13.4dB)

Figure: Reconstructed images from continuous visibilities.



Outline

- 1 Compressive sensing
 - Introduction
 - Analysis vs synthesis
 - Bayesian interpretations
- 2 Interferometric imaging with compressive sensing
 - Imaging
 - SARA
 - Continuous visibilities
- 3 Optimising telescope configurations
 - Spread spectrum effect
 - Simulations



Optimising telescope configurations

Spread spectrum effect

- Use theory of compressive sensing to optimise telescope configurations.
- Non-coplanar baselines and wide fields \rightarrow w -modulation \rightarrow spread spectrum effect \rightarrow improves reconstruction quality (first considered by Wiaux *et al.* 2009b).
- The w -modulation operator \mathbf{C} has elements defined by

$$C(l, m) \equiv e^{i2\pi w(1 - \sqrt{1 - \rho^2 - m^2})} \simeq e^{i\pi w \|l\|^2} \quad \text{for} \quad \|l\|^4 w \ll 1,$$

giving rise to to a linear chirp.



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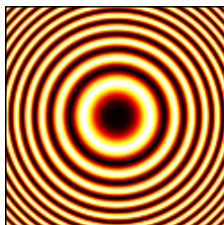
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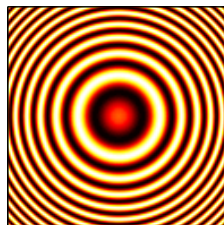
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(a) Real part



(b) Imaginary part



Recap compressive sensing preliminaries

Sparsity and coherence

- What drives the quality of compressive sensing reconstruction?
- Number of measurements required to achieve exact reconstruction is given by

$$M \geq c\mu^2 K \log N,$$

where K is the sparsity and N the dimensionality.

- The coherence between the measurement and sparsity basis is given by

$$\mu = \sqrt{N} \max_{i,j} |\langle \Psi_i, \Phi_j \rangle|.$$



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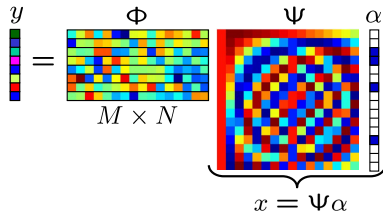
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Spread spectrum effect

Overview

Spread spectrum effect in a nutshell

- 1 Radio interferometers take (essentially) **Fourier measurements**.
- 2 Recall, the coherence is the maximum inner product between measurement vectors and sparsifying atoms.
- 3 Thus, **coherence** is (essentially) the **maximum of the Fourier coefficients** of the atoms of the sparsifying dictionary.
- 4 **w -modulation spreads the spectrum** of the atoms of the sparsifying dictionary, reducing the maximum Fourier coefficient.
- 5 Spreading the spectrum **reduces coherence**, thus **improving reconstruction fidelity**.

- Consistent with findings of Carozzi et al. (2013) from information theoretic approach.
- Studied for constant w (for simplicity) by Wiaux *et al.* (2009b).
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Spread spectrum effect

Sparse w -projection algorithm

- Apply the w -projection algorithm (Cornwell *et al.* 2008) to shift the w -modulation through the Fourier transform:

$$\Phi = \mathbf{MFC}\mathbf{A} \Rightarrow \Phi = \hat{\mathbf{C}}\mathbf{F}\mathbf{A} .$$

- Naively, expressing the application of the w -modulation in this manner is computationally less efficient than the original formulation but it has **two important advantages**.
- Different w for each (u, v) , while still exploiting FFT.
- Many of the elements of $\hat{\mathbf{C}}$ will be close to zero.
- Support of w -modulation in Fourier space determined dynamically.**



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Spread spectrum effect for varying w

Results on simulations

- Perform simulations to assess the effectiveness of the spread spectrum effect in the presence of *varying* w .
- Consider idealised simulations with uniformly random visibility sampling.

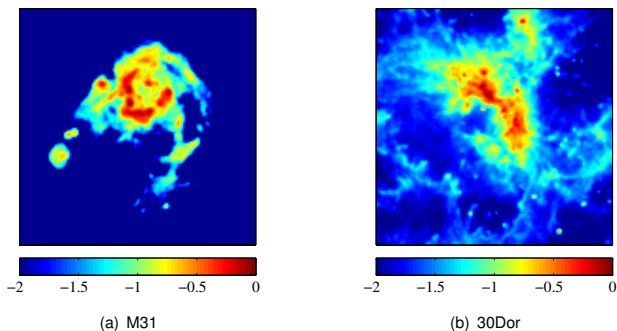
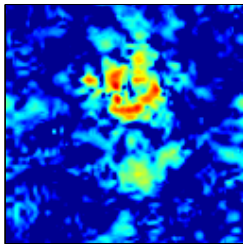


Figure: Ground truth images in logarithmic scale.



Spread spectrum effect for varying w

Results on simulations



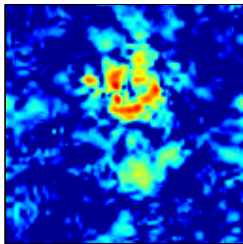
(a) $w_d = 0 \rightarrow \text{SNR} = 5\text{dB}$

Figure: Reconstructed images of M31 for 10% coverage.

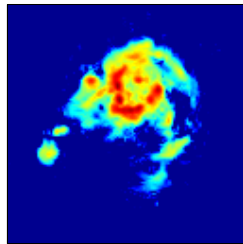


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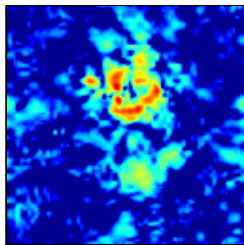
(c) $w_d = 1 \rightarrow \text{SNR} = 19\text{dB}$

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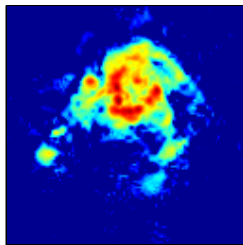


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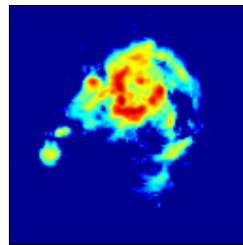
Results on simulations



(a) $w_d = 0 \rightarrow \text{SNR} = 5\text{dB}$



(b) $w_d \sim \mathcal{U}(0, 1) \rightarrow \text{SNR} = 16\text{dB}$



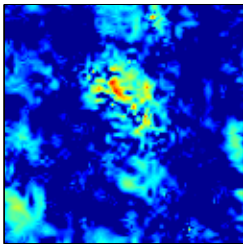
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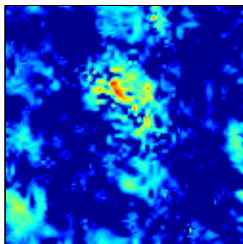
(a) $w_d = 0 \rightarrow \text{SNR} = 2\text{dB}$

Figure: Reconstructed images of 30Dor for 10% coverage.

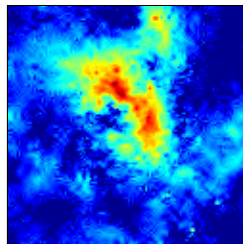


Spread spectrum effect for varying w

Results on simulations



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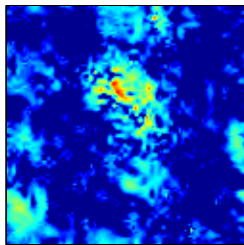
(c) $w_d = 1 \rightarrow \text{SNR} = 15\text{dB}$

Figure: Reconstructed images of 30Dor for 10% coverage.

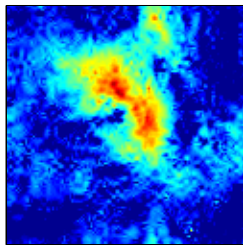


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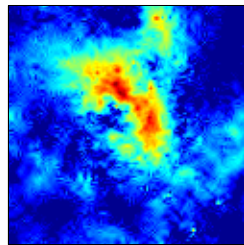
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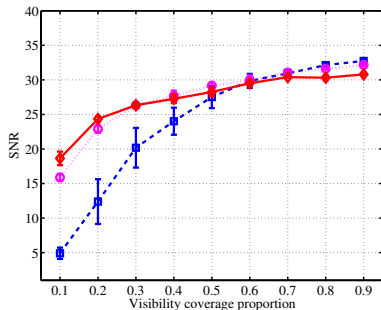
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Spread spectrum effect for varying w

Results on simulations



(a) Daubechies 8 (Db8) wavelets

Figure: Reconstruction fidelity for M31.

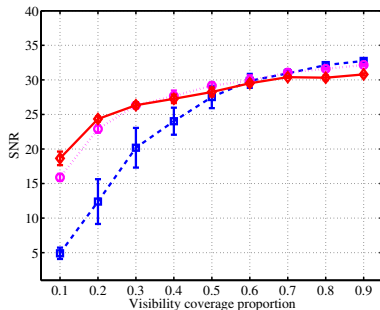
Improvement in reconstruction fidelity due to the spread spectrum effect for varying w is almost as large as the case of constant maximum w .

- As expected, for the case where coherence is already optimal, there is little improvement.



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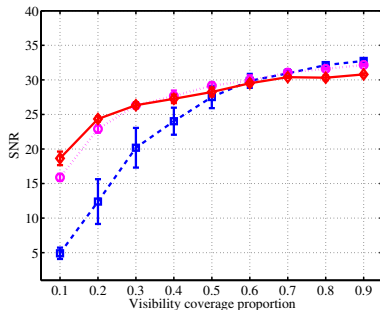
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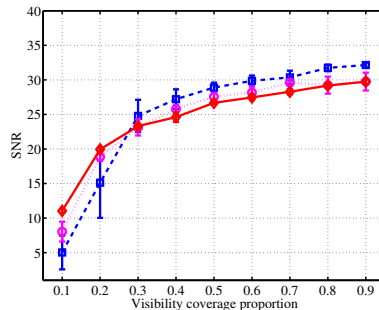


Spread spectrum effect for varying w

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(a) Daubechies 8 (Db8) wavelets



(b) Dirac basis

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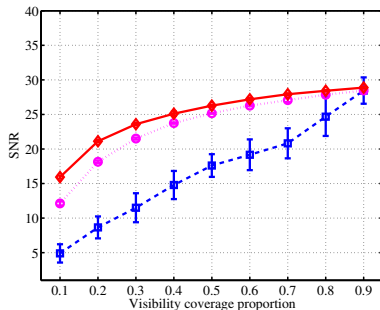
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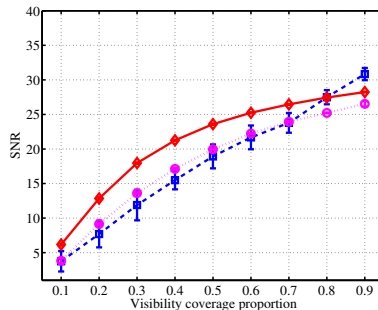


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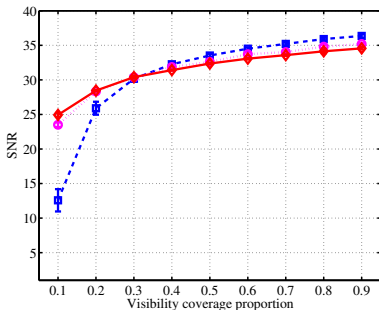
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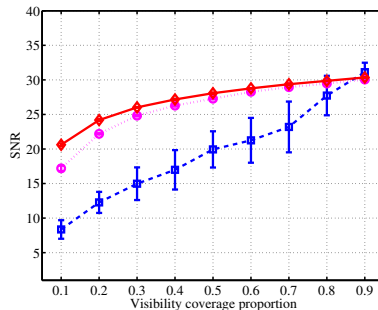


Spread spectrum effect for varying w

Results on simulations



(a) M31



(b) 30 Dor

Figure: Reconstruction fidelity using SARA.

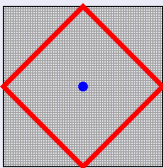
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Public codes

SOPT code

<http://basp-group.github.io/sopt/>*Sparse OPTimisation*

Carrillo, McEwen, Wiaux

SOPT is an open-source code that provides functionality to perform sparse optimisation using state-of-the-art convex optimisation algorithms.

PURIFY code

<http://basp-group.github.io/purify/>*Next-generation radio interferometric imaging*

Carrillo, McEwen, Wiaux

PURIFY is an open-source code that provides functionality to perform radio interferometric imaging, leveraging recent developments in the field of compressive sensing and convex optimisation.



Conclusions & outlook

- Effectiveness of compressive sensing for radio interferometric imaging demonstrated.
- Theory of compressive sensing can be used to optimise telescope configuration.
- Exploit state-of-the-art convex optimisation algorithms that support parallelisation.

Apply to observations made by real interferometric telescopes.

Develop fast convex optimisation algorithms that are parallelised and distributed to scale to big-data.



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